



Julius Bär

ALQUANT

Report as of 31.7.2020

AMC on Alquant Quantitative Core Portfolio

Product Description and Investment Process

The Underlying is a basket representing an actively managed portfolio consisting of various investment products. The primary objective of the Investment Strategy is to deliver long-term stable returns while reducing risk exposure during market turmoil. The Investment Strategy focuses on minimizing the impact of market drawdowns enhancing capital preservation and decreasing the required time to reach new highs. Thus, the Investment Strategy tends to outperform traditional balanced investment strategies over the long-term. The investment decisions are strictly rule-based, using quantitative approaches designed to recognize changes in market conditions and react accordingly. The Investment Strategy invests primarily in broadly diversified index instruments such as exchange-traded funds (ETFs), index-oriented investment funds, and derivatives. The Investment Strategy is invested worldwide in equities, bonds, currencies, commodities and real estate. The overall foreign currency exposure is predominantly hedged back in Swiss francs.

Performance Report Delta One Trading

Structured Products

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SSPA Swiss Derivative

Map™
Tracker Certificate (1300)

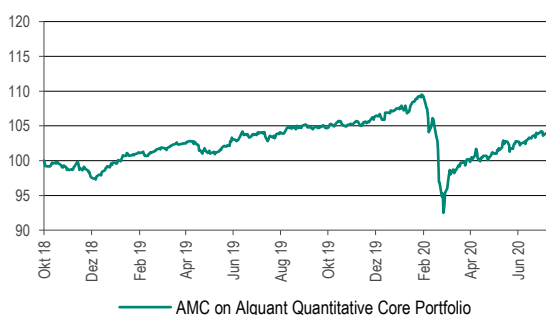
Terms

Issuer	Bank Julius Baer & Co. Ltd, Guernsey
Sponsor	Bank Julius Baer & Co. Ltd, Zürich
Advisor	Alquant AG, Hergiswil
ISIN / Valor	CH0417957443 / 41795744
Net Proceeds	reinvested

Facts

Bid / Ask	103.6 / 104.4
Currency	CHF
Issue Date	22.10.2018
Fees	0.70%
Number of Holdings	18
Total Net Assets	CHF 17.74 m

Historical Performance Chart



Performance

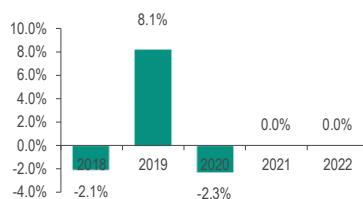
Time	%	Time	Price
1 month	0.78%	52 week high	109.50
3 months	2.27%	52 week low	92.50
1 year	-0.58%	lifetime high	109.50
since launch	3.50%	lifetime low	92.50
year to date	-2.27%		

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Top 5 - Largest Holdings

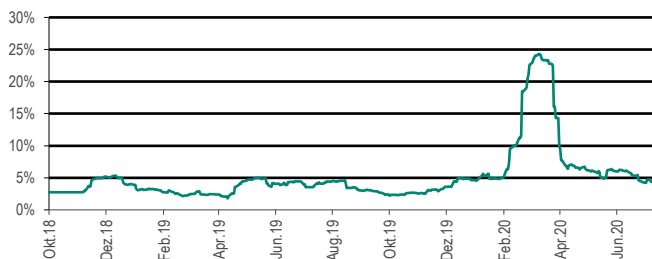
Ticker	%	Last Price	Currency
CSPX LN	22.69%	327.51	USD
EIMI LN	8.32%	29.50	USD
AGGU LN	7.98%	5.75	USD
IMEA LN	7.86%	49.08	EUR
IDTL LN	7.10%	6.39	USD

Calendar Year Performance



Year	%
2018	-2.05%
2019	8.12%
2020	-2.27%
2021	n.a.
2022	n.a.

Historical Volatility Chart



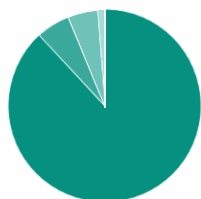
Performance Outlier

Time	max. loss	Time	max. gain
1 month	-15.29%	1 month	8.32%
3 months	-12.90%	3 months	10.81%
1 year	-9.05%	1 year	9.55%

Volatility

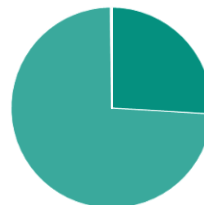
Time	Time
52 week low	2.20%
52 week high	24.28%

Asset Class



Equities	88.23%
Commodities	5.63%
Alternatives	4.97%
Bonds	1.16%
Money Market	0.01%

Currency Exposure



USD	25.30%
CHF	72.00%
EUR	0.20%
GBP	0.00%

5 - Best Performing

(since inception)

Ticker	%	Last Price	Currency
AUCHAH SW	51.65%	80.39	CHF
WSML LN	44.41%	5.045	USD
IDTL LN	22.59%	6.39	USD
CSPX LN	21.30%	327.51	USD
SRECHA SW	16.71%	63.36	CHF

5 - Worst Performing

(since inception)

Ticker	%	Last Price	Currency
SMMCHA SW	-5.41%	258.75	CHF
CSBGCO SW	-1.84%	118.66	CHF
IJPA LN	-0.17%	41.26	USD
IDTM LN	1.76%	225.25	USD
IEGA NA	2.75%	133.49	EUR

Holdings

ISIN	Ticker	Name	Currency	Weight	Shs/Cert	Asset Class
IE00B5BMR087	CSPX LN	ISHARES CORE S&P 500	USD	22.69%	0.078458	Equities
IE00BKM4GZ66	EIMI LN	ISHARES CORE EM IMI ACC	USD	8.32%	0.319259	Equities
IE00BZ043R46	AGGU LN	ISHARES CORE GLB AGG USD-H A	USD	7.98%	1.571427	Equities
IE00B4K48X80	IMEA LN	ISHARES CORE MSCI EUROPE ACC	EUR	7.86%	0.153280	Equities
IE00BSKRJZ44	IDTL LN	ISHARES USD TRES 20PLUS YR	USD	7.10%	1.258790	Equities
CH0237935652	CHSPI SW	ISHARES CORE SPI CH	CHF	6.75%	0.054784	Equities
CH0016999861	CSBGC0 SW	ISHARES SWISS DOM GOVT 7-15	CHF	5.81%	0.050461	Equities
CH0106027128	AUCHAH SW	UBS ETF GOLD H. CHF	CHF	5.63%	0.072184	Commodities
CH0105994401	SRECHA SW	UBS ETF SXI REAL ESTATE FU.	CHF	4.97%	0.080850	Alternatives
IE00B1FZS913	IBGL NA	ISHARES EURO GOVT 15-30YR	EUR	4.88%	0.016573	Equities
IE00BF4RFH31	WSML LN	ISHARES MSCI WLD SMALL CAP	USD	4.48%	1.005727	Equities
IE00B4WXJJ64	IEGA NA	ISHARES CORE EURO GOVT BOND	EUR	3.55%	0.025425	Equities
IE00B1FZS798	IDTM LN	ISHARES USD TREASURY 7-10Y	USD	3.36%	0.016901	Equities
CH0111762537	SMMCHA SW	UBS ETF SMIM	CHF	2.31%	0.009203	Equities
IE00B4L5YX21	IJPA LN	ISHARES CORE MSCI JAPAN	USD	2.10%	0.057598	Equities
IE00B1FZSB30	IGLT LN	ISHARES CORE UK GILTS	GBP	1.16%	0.066499	Bonds
US74347W1302	SVXY US	PROSHARES SHORT VIX ST FUTUR	USD	1.04%	0.035111	Equities
Cash CHF	CHF	Cash CHF	CHF	0.01%	0.006641	Money Market
n.a.	ESUO	S&P500 EMINI FUT Sep20	USD	-22.40%	-0.000154	Derivatives

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